

LEHMAN BROTHERS

Interest Accrual On Cash Collateral

TO:	PULSAR RE, LTD.
	032406PULS
	TONY FOX
PHONE:	
FAX:	
EMAIL:	tony.fox@magnetar.com;
FROM:	LEHMAN RE LTD.
	STEVEN COLOMBO
PHONE:	212-526-9289
FAX:	646-758-3023
EMAIL:	steven.colombo@lehman.com
DUE DATE:	04/02/2007

From 02/01/2007 To 03/31/2007 (Inclusive)

Date	Ccy	Principal	Interest Calc Amt	Rate	Accrued Int
02/01/2007	USD	36,834,110.26	36,834,110.26	5.290	-5,412.57
02/02/2007	USD	36,834,110.26	36,834,110.26	5.240	-5,361.41
02/03/2007	USD	36,834,110.26	36,834,110.26	5.240	-5,361.41
02/04/2007	USD	36,834,110.26	36,834,110.26	5.240	-5,361.41
02/05/2007	USD	36,834,110.26	36,834,110.26	5.250	-5,371.64
02/06/2007	USD	36,834,110.26	36,834,110.26	5.240	-5,361.41
02/07/2007	USD	36,834,110.26	36,834,110.26	5.230	-5,351.18
02/08/2007	USD	36,834,110.26	36,834,110.26	5.250	-5,371.64
02/09/2007	USD	36,834,110.26	36,834,110.26	5.250	-5,371.64
02/10/2007	USD	36,834,110.26	36,834,110.26	5.250	-5,371.64
02/11/2007	USD	36,834,110.26	36,834,110.26	5.250	-5,371.64
02/12/2007	USD	36,834,110.26	36,834,110.26	5.280	-5,402.34
02/13/2007	USD	36,834,110.26	36,834,110.26	5.290	-5,381.87
02/14/2007	USD	36,834,110.26	36,834,110.26	5.270	-5,392.10
02/15/2007	USD	36,834,110.26	36,834,110.26	5.290	-5,412.57
02/16/2007	USD	36,834,110.26	36,834,110.26	5.240	-5,361.41
02/17/2007	USD	36,834,110.26	36,834,110.26	5.240	-5,361.41
02/18/2007	USD	36,834,110.26	36,834,110.26	5.240	-5,361.41
02/19/2007	USD	36,834,110.26	36,834,110.26	5.240	-5,361.41
02/20/2007	USD	36,834,110.26	36,834,110.26	5.270	-5,392.10
02/21/2007	USD	36,834,110.26	36,834,110.26	5.230	-5,351.18
02/22/2007	USD	36,834,110.26	36,834,110.26	5.260	-5,381.87
02/23/2007	USD	36,834,110.26	36,834,110.26	5.240	-5,361.41
02/24/2007	USD	36,834,110.26	36,834,110.26	5.240	-5,361.41
02/25/2007	USD	36,834,110.26	36,834,110.26	5.240	-5,361.41
02/26/2007	USD	36,834,110.26	36,834,110.26	5.300	-5,422.80
02/27/2007	USD	36,834,110.26	36,834,110.26	5.270	-5,392.10
02/28/2007	USD	36,834,110.26	36,834,110.26	5.410	-5,535.35
03/01/2007	USD	36,834,110.26	36,834,110.26	5.310	-5,433.03
03/02/2007	USD	36,834,110.26	36,834,110.26	5.230	-5,351.18
03/03/2007	USD	36,834,110.26	36,834,110.26	5.230	-5,351.18
03/04/2007	USD	36,834,110.26	36,834,110.26	5.230	-5,351.18
03/05/2007	USD	36,834,110.26	36,834,110.26	5.270	-5,392.10
03/06/2007	USD	36,834,110.26	36,834,110.26	5.220	-5,340.95
03/07/2007	USD	36,834,110.26	36,834,110.26	5.240	-5,361.41
03/08/2007	USD	36,834,110.26	36,834,110.26	5.240	-5,361.41
03/09/2007	USD	36,834,110.26	36,834,110.26	5.240	-5,361.41
03/10/2007	USD	36,834,110.26	36,834,110.26	5.240	-5,361.41
03/11/2007	USD	36,834,110.26	36,834,110.26	5.240	-5,361.41
03/12/2007	USD	36,834,110.26	36,834,110.26	5.250	-5,371.64
03/13/2007	USD	36,834,110.26	36,834,110.26	5.250	-5,371.64
03/14/2007	USD	36,834,110.26	36,834,110.26	5.270	-5,392.10
03/15/2007	USD	36,834,110.26	36,834,110.26	5.290	-5,412.57
03/16/2007	USD	36,834,110.26	36,834,110.26	5.250	-5,371.64

Date	CCY	Principal	Interest Calc Amt	Rate	Accrued Int
03/17/2007	USD	36,834,110.26	36,834,110.26	5.250	-5,371.64
03/18/2007	USD	36,834,110.26	36,834,110.26	5.250	-5,371.64
03/19/2007	USD	36,834,110.26	36,834,110.26	5.260	-5,381.87
03/20/2007	USD	36,834,110.26	36,834,110.26	5.260	-5,381.87
03/21/2007	USD	36,834,110.26	36,834,110.26	5.260	-5,381.87
03/22/2007	USD	36,834,110.26	36,834,110.26	5.270	-5,392.10
03/23/2007	USD	75,084,110.26	75,084,110.26	5.240	-10,928.91
03/24/2007	USD	75,084,110.26	75,084,110.26	5.240	-10,928.91
03/25/2007	USD	75,084,110.26	75,084,110.26	5.240	-10,928.91
03/26/2007	USD	75,084,110.26	75,084,110.26	5.280	-11,012.34
03/27/2007	USD	75,084,110.26	75,084,110.26	5.250	-10,949.77
03/28/2007	USD	75,084,110.26	75,084,110.26	5.270	-10,991.48
03/29/2007	USD	75,084,110.26	75,084,110.26	5.290	-11,033.19
03/30/2007	USD	75,084,110.26	75,084,110.26	5.300	-11,054.05
03/31/2007	USD	75,084,110.26	75,084,110.26	5.300	-11,054.05
Total Interest Due: 347,776.59					
Lehman will pay to the following settlement instructions:					
Intermediary	Institution	Beneficiary	Special		
FW021001088	BBDABMHMXXX	010-155273-501	/BNF/COLLATERAL		

LEHMAN BROTHERS

Interest Accrual On Cash Collateral

TO:	PULSAR RE, LTD.
	032406PULS
	TONY FOX
PHONE:	
FAX:	
EMAIL:	tony.fox@magnetar.com;
FROM:	LEHMAN RE LTD.
	TAMARA TROMKIN
PHONE:	212-526-9289
FAX:	646-758-3023
EMAIL:	tamara.tromkin@lehman.com
DUE DATE:	05/01/2007

From 04/01/2007 To 04/30/2007 [Inclusive]

Date	CCY	Principal	Interest Calc Amt	Rate	Accrued Int
04/01/2007	USD	75,084,110.26	75,084,110.26	5.300	-11,054.05
04/02/2007	USD	75,084,110.26	75,084,110.26	5.250	-10,949.77
04/03/2007	USD	75,084,110.26	75,084,110.26	5.200	-10,845.48
04/04/2007	USD	75,084,110.26	75,084,110.26	5.210	-10,866.34
04/05/2007	USD	75,084,110.26	75,084,110.26	5.300	-11,054.05
04/06/2007	USD	75,084,110.26	75,084,110.26	5.300	-11,054.05
04/07/2007	USD	75,084,110.26	75,084,110.26	5.300	-11,054.05
04/08/2007	USD	75,084,110.26	75,084,110.26	5.300	-11,054.05
04/09/2007	USD	75,084,110.26	75,084,110.26	5.280	-11,012.34
04/10/2007	USD	75,084,110.26	75,084,110.26	5.260	-10,970.82
04/11/2007	USD	75,084,110.26	75,084,110.26	5.240	-10,928.91
04/12/2007	USD	75,084,110.26	75,084,110.26	5.270	-10,991.48
04/13/2007	USD	75,084,110.26	75,084,110.26	5.250	-10,949.77
04/14/2007	USD	75,084,110.26	75,084,110.26	5.250	-10,949.77
04/15/2007	USD	75,084,110.26	75,084,110.26	5.250	-10,949.77
04/16/2007	USD	75,084,110.26	75,084,110.26	5.290	-11,033.19
04/17/2007	USD	75,084,110.26	75,084,110.26	5.200	-10,845.48
04/18/2007	USD	75,084,110.26	75,084,110.26	5.190	-10,824.63
04/19/2007	USD	75,084,110.26	75,084,110.26	5.230	-10,905.05
04/20/2007	USD	75,084,110.26	75,084,110.26	5.250	-10,949.77
04/21/2007	USD	75,084,110.26	75,084,110.26	5.250	-10,949.77
04/22/2007	USD	75,084,110.26	75,084,110.26	5.250	-10,949.77
04/23/2007	USD	75,084,110.26	75,084,110.26	5.230	-10,905.05
04/24/2007	USD	75,084,110.26	75,084,110.26	5.200	-10,845.48
04/25/2007	USD	75,084,110.26	75,084,110.26	5.190	-10,824.63
04/26/2007	USD	75,084,110.26	75,084,110.26	5.240	-10,928.91
04/27/2007	USD	75,084,110.26	75,084,110.26	5.240	-10,928.91
04/28/2007	USD	75,084,110.26	75,084,110.26	5.240	-10,928.91
04/29/2007	USD	75,084,110.26	75,084,110.26	5.240	-10,928.91
04/30/2007	USD	75,084,110.26	75,084,110.26	5.290	-11,033.19

Total Interest Due:			
Lehman will pay to the following settlement instructions:			
Intermediary	Institution	Beneficiary	Special
FW021001088	88DABMHMXXX	010-155273-501	/BNF/COLLATERAL

LEHMAN BROTHERS

Interest Accrual On Cash Collateral

TO:	PULSAR RE, LTD.
	032406PULS
	TONY FOX
PHONE:	
FAX:	
EMAIL:	tony.fox@magnetar.com
FROM:	LEHMAN RE LTD.
	TAMARA TIOMKIN
PHONE:	212-528-9289
FAX:	846-758-3023
EMAIL:	tamara.tiomkin@lehman.com
DUE DATE:	08/01/2007

From 05/01/2007 To 05/31/2007 [Inclusive]

Date	CCY	Principal	Interest Calc Amt	Rate	Accrued Int
05/01/2007	USD	75,084,110.28	75,084,110.28	5.260	-10,970.62
05/02/2007	USD	75,084,110.28	75,084,110.28	5.210	-10,866.34
05/03/2007	USD	75,084,110.28	75,084,110.28	5.240	-10,928.91
05/04/2007	USD	75,084,110.28	75,084,110.28	5.240	-10,928.91
05/05/2007	USD	75,084,110.28	75,084,110.28	5.240	-10,928.91
05/06/2007	USD	75,084,110.28	75,084,110.28	5.240	-10,928.91
05/07/2007	USD	75,084,110.28	75,084,110.28	5.240	-10,928.91
05/08/2007	USD	75,084,110.28	75,084,110.28	5.210	-10,866.34
05/09/2007	USD	75,084,110.28	75,084,110.28	5.210	-10,866.34
05/10/2007	USD	75,084,110.28	75,084,110.28	5.250	-10,949.77
05/11/2007	USD	75,084,110.28	75,084,110.28	5.270	-10,991.48
05/12/2007	USD	75,084,110.28	75,084,110.28	5.270	-10,991.48
05/13/2007	USD	75,084,110.28	75,084,110.28	5.270	-10,991.48
05/14/2007	USD	75,084,110.28	75,084,110.28	5.260	-10,970.62
05/15/2007	USD	75,084,110.28	75,084,110.28	5.290	-11,033.19
05/16/2007	USD	75,084,110.28	75,084,110.28	5.250	-10,949.77
05/17/2007	USD	75,084,110.28	75,084,110.28	5.250	-10,949.77
05/18/2007	USD	75,084,110.28	75,084,110.28	5.240	-10,928.91
05/19/2007	USD	75,084,110.28	75,084,110.28	5.240	-10,928.91
05/20/2007	USD	75,084,110.28	75,084,110.28	5.240	-10,928.91
05/21/2007	USD	75,084,110.28	75,084,110.28	5.240	-10,928.91
05/22/2007	USD	75,084,110.28	75,084,110.28	5.230	-10,908.05
05/23/2007	USD	75,084,110.28	75,084,110.28	5.250	-10,949.77
05/24/2007	USD	75,084,110.28	75,084,110.28	5.240	-10,928.91
05/25/2007	USD	75,084,110.28	75,084,110.28	5.290	-11,033.19
05/26/2007	USD	75,084,110.28	75,084,110.28	5.290	-11,033.19
05/27/2007	USD	75,084,110.28	75,084,110.28	5.290	-11,033.19
05/28/2007	USD	75,084,110.28	75,084,110.28	5.290	-11,033.19
05/29/2007	USD	75,084,110.28	75,084,110.28	5.290	-11,033.19
05/30/2007	USD	75,084,110.28	75,084,110.28	5.250	-10,949.77
05/31/2007	USD	75,084,110.28	75,084,110.28	5.280	-11,012.34

Total Interest Due: -11,012.34			
Lehman will pay to the following settlement instructions:			
Intermediary	Institution	Beneficiary	Special
FW021001088	BBDABMHMXXX	010-155273-501	/BNF/COLLATERAL

LEHMAN BROTHERS

Interest Accrual On Cash Collateral

TO:
PHONE:
FAX:
EMAIL:
FROM:
PHONE:
FAX:
EMAIL:
DUE DATE: 07/02/2007

From 06/01/2007 To 06/30/2007 [inclusive]

Date	CCY	Principal	Interest Calc Amt	Rate	Accrued Int
06/01/2007	USD	75,084,110.26	75,084,110.26	5.230	-10,908.05
06/02/2007	USD	75,084,110.26	75,084,110.26	5.230	-10,908.05
06/03/2007	USD	75,084,110.26	75,084,110.26	5.230	-10,908.05
06/04/2007	USD	75,084,110.26	75,084,110.26	5.240	-10,928.91
06/05/2007	USD	75,084,110.26	75,084,110.26	5.190	-10,824.83
06/06/2007	USD	75,084,110.26	75,084,110.26	5.250	-10,949.77
06/07/2007	USD	75,084,110.26	75,084,110.26	5.250	-10,949.77
06/08/2007	USD	75,084,110.26	75,084,110.26	5.260	-10,970.62
06/09/2007	USD	75,084,110.26	75,084,110.26	5.260	-10,970.62
06/10/2007	USD	75,084,110.26	75,084,110.26	5.280	-10,970.62
06/11/2007	USD	75,084,110.26	75,084,110.26	5.270	-10,991.48
06/12/2007	USD	75,084,110.26	75,084,110.26	5.260	-10,970.62
06/13/2007	USD	75,084,110.26	75,084,110.26	5.260	-10,970.62
06/14/2007	USD	75,084,110.26	75,084,110.26	5.280	-11,012.34
06/15/2007	USD	75,084,110.26	75,084,110.26	5.260	-10,970.62
06/16/2007	USD	75,084,110.26	75,084,110.26	5.260	-10,970.62
06/17/2007	USD	75,084,110.26	75,084,110.26	5.260	-10,970.62
06/18/2007	USD	75,084,110.26	75,084,110.26	5.230	-10,908.05
06/19/2007	USD	75,084,110.26	75,084,110.26	5.210	-10,866.34
06/20/2007	USD	75,084,110.26	75,084,110.26	5.270	-10,991.48
06/21/2007	USD	75,084,110.26	75,084,110.26	5.260	-10,970.62
06/22/2007	USD	75,084,110.26	75,084,110.26	5.240	-10,928.91
06/23/2007	USD	75,084,110.26	75,084,110.26	5.240	-10,928.91
06/24/2007	USD	75,084,110.26	75,084,110.26	5.240	-10,928.91
06/25/2007	USD	75,084,110.26	75,084,110.26	5.290	-11,033.19
06/26/2007	USD	75,084,110.26	75,084,110.26	5.250	-10,949.77
06/27/2007	USD	75,084,110.26	75,084,110.26	5.260	-10,970.62
06/28/2007	USD	75,084,110.26	75,084,110.26	5.280	-10,970.62
06/29/2007	USD	75,084,110.26	75,084,110.26	5.310	-11,074.91
06/30/2007	USD	75,084,110.26	75,084,110.26	5.310	-11,074.91

Total Interest Due : 32,507,329

Lehman will pay to the following settlement instructions:

Intermediary	Institution	Beneficiary	Special

LEHMAN BROTHERS

Interest Accrual On Cash Collateral

TO:	PULSAR RE, LTD.
	032406PULS
	TONY FOX
PHONE:	
FAX:	
EMAIL:	tamara.tiomkin@lehman.com;
FROM:	LEHMAN RE LTD.
	TAMARA TIOMKIN
PHONE:	212-526-8289
FAX:	
EMAIL:	tamara.tiomkin@lehman.com
DUE DATE:	08/01/2007

From 07/01/2007 To 07/31/2007 [Inclusive]

Date	CCY	Principal	Interest Calc Amt	Rate	Accrued Int
07/01/2007	USD	75,084,110.26	75,084,110.26	5.310	-11,074.91
07/02/2007	USD	75,084,110.26	75,084,110.26	5.310	-11,074.91
07/03/2007	USD	75,084,110.26	75,084,110.26	5.240	-10,926.91
07/04/2007	USD	75,084,110.26	75,084,110.26	5.240	-10,926.91
07/05/2007	USD	75,084,110.26	75,084,110.26	5.250	-10,948.77
07/06/2007	USD	164,058,187.90	164,058,187.90	5.220	-23,788.44
07/07/2007	USD	164,058,187.90	164,058,187.90	5.220	-23,788.44
07/08/2007	USD	164,058,187.90	164,058,187.90	5.220	-23,788.44
07/09/2007	USD	164,058,187.90	164,058,187.90	5.220	-23,788.44
07/10/2007	USD	164,058,187.90	164,058,187.90	5.240	-23,879.58
07/11/2007	USD	164,058,187.90	164,058,187.90	5.240	-23,879.58
07/12/2007	USD	164,058,187.90	164,058,187.90	5.260	-23,970.72
07/13/2007	USD	164,058,187.90	164,058,187.90	5.250	-23,925.15
07/14/2007	USD	164,058,187.90	164,058,187.90	5.250	-23,925.15
07/15/2007	USD	164,058,187.90	164,058,187.90	5.250	-23,925.15
07/16/2007	USD	164,058,187.90	164,058,187.90	5.320	-24,244.15
07/17/2007	USD	164,058,187.90	164,058,187.90	5.280	-24,061.87
07/18/2007	USD	164,058,187.90	164,058,187.90	5.260	-23,970.72
07/19/2007	USD	164,058,187.90	164,058,187.90	5.250	-23,925.15
07/20/2007	USD	164,058,187.90	164,058,187.90	5.250	-23,925.15
07/21/2007	USD	164,058,187.90	164,058,187.90	5.250	-23,925.15
07/22/2007	USD	164,058,187.90	164,058,187.90	5.250	-23,925.15
07/23/2007	USD	164,058,187.90	164,058,187.90	5.260	-23,970.72
07/24/2007	USD	164,058,187.90	164,058,187.90	5.250	-23,925.15
07/25/2007	USD	164,542,139.67	164,542,139.67	5.320	-24,315.87
07/26/2007	USD	164,542,139.67	164,542,139.67	5.280	-24,132.85
07/27/2007	USD	164,542,139.67	164,542,139.67	5.250	-23,995.73
07/28/2007	USD	164,542,139.67	164,542,139.67	5.250	-23,995.73
07/29/2007	USD	164,542,139.67	164,542,139.67	5.250	-23,995.73
07/30/2007	USD	164,542,139.67	164,542,139.67	5.290	-24,178.55
07/31/2007	USD	164,542,139.67	164,542,139.67	5.280	-24,132.85

Total Interest Due: -241,328.85

Lehman will pay to the following settlement instructions:

Intermediary	Institution	Beneficiary	Special
FW021001088	BBDBMHMXXX	010-155273-501	/BNF/COLLATERAL

LEHMAN BROTHERS

Interest Accrual On Cash Collateral

TO:	PULSAR RE, LTD.
	032406PULS
	TONY FOX
PHONE:	
FAX:	
EMAIL:	tony.fox@magnetar.com;william.messmore@lehman.com;
FROM:	LEHMAN RE LTD.
	STEVEN COLOMBO
PHONE:	212-528-8289
FAX:	646-758-3023
EMAIL:	steven.colombo@lehman.com
DUE DATE:	09/03/2007

From 08/01/2007 To 08/31/2007 [inclusive]

Date	CCY	Principal	Interest Calc Amt	Rate	Accrued Int
08/01/2007	USD	164,542,139.67	164,542,139.67	5.300	-24,224.26
08/02/2007	USD	164,542,139.67	164,542,139.67	5.240	-23,950.02
08/03/2007	USD	164,542,139.67	164,542,139.67	5.240	-23,950.02
08/04/2007	USD	164,542,139.67	164,542,139.67	5.240	-23,950.02
08/05/2007	USD	164,542,139.67	164,542,139.67	5.240	-23,950.02
08/06/2007	USD	164,542,139.67	164,542,139.67	5.260	-24,041.43
08/07/2007	USD	164,542,139.67	164,542,139.67	5.260	-24,041.43
08/08/2007	USD	164,542,139.67	164,542,139.67	5.270	-24,087.14
08/09/2007	USD	164,542,139.67	164,542,139.67	5.410	-24,727.03
08/10/2007	USD	164,542,139.67	164,542,139.67	4.680	-21,390.48
08/11/2007	USD	164,542,139.67	164,542,139.67	4.680	-21,390.48
08/12/2007	USD	164,542,139.67	164,542,139.67	4.680	-21,390.48
08/13/2007	USD	164,542,139.67	164,542,139.67	4.810	-21,884.08
08/14/2007	USD	173,590,472.09	173,590,472.09	4.540	-21,891.89
08/15/2007	USD	173,590,472.09	173,590,472.09	4.710	-22,711.42
08/16/2007	USD	173,590,472.09	173,590,472.09	4.970	-23,965.13
08/17/2007	USD	173,590,472.09	173,590,472.09	4.910	-23,675.81
08/18/2007	USD	173,590,472.09	173,590,472.09	4.910	-23,675.81
08/19/2007	USD	173,590,472.09	173,590,472.09	4.910	-23,675.81
08/20/2007	USD	173,590,472.09	173,590,472.09	5.030	-24,254.45
08/21/2007	USD	173,590,472.09	173,590,472.09	4.890	-23,579.37
08/22/2007	USD	207,085,014.11	207,085,014.11	4.770	-27,438.76
08/23/2007	USD	207,085,014.11	207,085,014.11	4.880	-28,071.52
08/24/2007	USD	207,085,014.11	207,085,014.11	5.110	-29,394.57
08/25/2007	USD	207,085,014.11	207,085,014.11	5.110	-29,394.57
08/26/2007	USD	207,085,014.11	207,085,014.11	5.110	-29,394.57
08/27/2007	USD	207,085,014.11	207,085,014.11	5.270	-30,314.95
08/28/2007	USD	207,085,014.11	207,085,014.11	5.300	-30,487.52
08/29/2007	USD	207,085,014.11	207,085,014.11	5.000	-28,761.81
08/30/2007	USD	207,085,014.11	207,085,014.11	5.000	-28,761.81
08/31/2007	USD	207,085,014.11	207,085,014.11	4.960	-28,631.71

Total Interest Due: 781,058.75

Lehman will pay to the following settlement instructions:

Intermediary	Institution	Beneficiary	Special
FW021001088	BBDABMHMXXX	010-155273-501	/BNF/COLLATERAL

LEHMAN BROTHERS

Interest Accrual On Cash Collateral

TO:	PULSAR RE, LTD.
	032406PULS
	TONY FOX
PHONE:	
FAX:	
EMAIL:	tony.fox@magnetar.com;willam.messmore@lehman.com;
FROM:	LEHMAN RE LTD.
	STEVEN COLOMBO
PHONE:	212-528-8289
FAX:	
EMAIL:	steven.colombo@lehman.com
DUE DATE:	10/05/2007

From 09/01/2007 To 09/30/2007 [inclusive]

Date	CCY	Principal	Interest Calc Amt	Rate	Accrued Int
09/01/2007	USD	207,085,014.11	207,085,014.11	4.960	-28,531.71
09/02/2007	USD	207,085,014.11	207,085,014.11	4.960	-28,531.71
09/03/2007	USD	207,085,014.11	207,085,014.11	4.960	-28,531.71
09/04/2007	USD	229,860,332.56	229,860,332.56	5.220	-33,329.75
09/05/2007	USD	229,860,332.56	229,860,332.56	5.180	-33,074.35
09/06/2007	USD	229,860,332.56	229,860,332.56	4.980	-31,797.35
09/07/2007	USD	229,860,332.56	229,860,332.56	4.860	-31,031.14
09/08/2007	USD	229,860,332.56	229,860,332.56	4.860	-31,031.14
09/09/2007	USD	229,860,332.56	229,860,332.56	4.860	-31,031.14
09/10/2007	USD	229,860,332.56	229,860,332.56	5.070	-32,372.00
09/11/2007	USD	229,860,332.56	229,860,332.56	5.060	-32,308.16
09/12/2007	USD	229,860,332.56	229,860,332.56	5.180	-33,074.35
09/13/2007	USD	273,590,632.14	273,590,632.14	5.090	-38,682.68
09/14/2007	USD	273,590,632.14	273,590,632.14	5.250	-39,898.63
09/15/2007	USD	273,590,632.14	273,590,632.14	5.250	-39,898.63
09/16/2007	USD	273,590,632.14	273,590,632.14	5.250	-39,898.63
09/17/2007	USD	273,590,632.14	273,590,632.14	5.330	-40,506.61
09/18/2007	USD	273,590,632.14	273,590,632.14	4.920	-37,390.72
09/19/2007	USD	273,590,632.14	273,590,632.14	4.740	-36,022.77
09/20/2007	USD	273,590,632.14	273,590,632.14	4.770	-36,250.76
09/21/2007	USD	273,590,632.14	273,590,632.14	4.760	-36,174.76
09/22/2007	USD	273,590,632.14	273,590,632.14	4.760	-36,174.76
09/23/2007	USD	273,590,632.14	273,590,632.14	4.760	-36,174.76
09/24/2007	USD	273,590,632.14	273,590,632.14	4.740	-36,022.77
09/25/2007	USD	273,590,632.14	273,590,632.14	4.820	-36,630.75
09/26/2007	USD	273,590,632.14	273,590,632.14	4.880	-37,086.73
09/27/2007	USD	273,590,632.14	273,590,632.14	4.930	-37,466.72
09/28/2007	USD	273,590,632.14	273,590,632.14	4.580	-34,806.81
09/29/2007	USD	273,590,632.14	273,590,632.14	4.580	-34,806.81
09/30/2007	USD	273,590,632.14	273,590,632.14	4.580	-34,806.81

Total Interest Due: -34,806.81

Lehman will pay to the following settlement instructions:

Intermediary	Institution	Beneficiary	Special
FW021001088	BSDABMHMXXX	010-155273-501	/BNF/COLLATERAL

LEHMAN BROTHERS

Interest Accrual On Cash Collateral

TO:	PULSAR RE LTD.
	032408PULS
	TONY FOX
PHONE:	
FAX:	
EMAIL:	tony.fox@magnetar.com;willam.messmore@lehman.com;
FROM:	LEHMAN RE LTD.
	JOSEPH D'AMORE
PHONE:	212-526-9289
FAX:	
EMAIL:	joseph.damore@lehman.com
DUE DATE:	11/01/2007

From 10/01/2007 To 10/31/2007 (Inclusive)

Date	CCY	Principal	Interest Calc Amt	Rate	Accrued Int
10/01/2007	USD	273,590,632.14	273,590,632.14	4.920	-37,300.72
10/02/2007	USD	273,590,632.14	273,590,632.14	4.780	-36,326.76
10/03/2007	USD	273,590,632.14	273,590,632.14	4.680	-35,566.76
10/04/2007	USD	273,590,632.14	273,590,632.14	4.740	-36,022.77
10/05/2007	USD	273,590,632.14	273,590,632.14	4.770	-36,250.76
10/06/2007	USD	273,590,632.14	273,590,632.14	4.770	-36,250.76
10/07/2007	USD	273,590,632.14	273,590,632.14	4.770	-36,250.76
10/08/2007	USD	273,590,632.14	273,590,632.14	4.770	-36,250.76
10/09/2007	USD	273,590,632.14	273,590,632.14	4.910	-37,314.72
10/10/2007	USD	273,590,632.14	273,590,632.14	4.520	-34,350.82
10/11/2007	USD	273,590,632.14	273,590,632.14	4.750	-36,098.76
10/12/2007	USD	273,590,632.14	273,590,632.14	4.750	-36,098.76
10/13/2007	USD	273,590,632.14	273,590,632.14	4.750	-36,098.76
10/14/2007	USD	273,590,632.14	273,590,632.14	4.750	-36,098.76
10/15/2007	USD	273,590,632.14	273,590,632.14	4.810	-36,554.79
10/16/2007	USD	325,235,118.14	325,235,118.14	4.680	-42,280.57
10/17/2007	USD	325,235,118.14	325,235,118.14	4.700	-42,461.26
10/18/2007	USD	325,235,118.14	325,235,118.14	4.690	-42,370.91
10/19/2007	USD	325,235,118.14	325,235,118.14	4.770	-43,093.65
10/20/2007	USD	325,235,118.14	325,235,118.14	4.770	-43,093.65
10/21/2007	USD	325,235,118.14	325,235,118.14	4.770	-43,093.65
10/22/2007	USD	325,235,118.14	325,235,118.14	4.710	-42,551.59
10/23/2007	USD	325,235,118.14	325,235,118.14	4.670	-42,190.22
10/24/2007	USD	325,235,118.14	325,235,118.14	4.740	-42,822.62
10/25/2007	USD	325,235,118.14	325,235,118.14	4.860	-43,906.74
10/26/2007	USD	325,235,118.14	325,235,118.14	4.800	-43,364.68
10/27/2007	USD	325,235,118.14	325,235,118.14	4.800	-43,364.68
10/28/2007	USD	325,235,118.14	325,235,118.14	4.800	-43,364.68
10/29/2007	USD	325,235,118.14	325,235,118.14	4.840	-43,726.05
10/30/2007	USD	325,235,118.14	325,235,118.14	4.780	-43,184.00
10/31/2007	USD	325,235,118.14	325,235,118.14	4.600	-41,567.82

Total Interest Due: 1,229,362.16

Lehman will pay to the following settlement instructions:

Intermediary	Institution	Beneficiary	Special
FW021001088	BBDABMHMXXX	010-155273-501	/BNF/COLLATERAL

LEHMAN BROTHERS

Interest Accrual On Cash Collateral

TO:	PULSAR RE, LTD.
	032406PULS
	TONY FOX
PHONE:	
FAX:	
EMAIL:	tony.fox@magnetar.com;william.messmore@lehman.com;
FROM:	LEHMAN RE LTD.
	STEVEN COLOMBO
PHONE:	212-526-9289
FAX:	
EMAIL:	steven.colombo@lehman.com
DUE DATE:	12/04/2007

From 11/01/2007 To 11/30/2007 [Inclusive]

Date	CCY	Principal	Interest Calc Amt	Rate	Accrued Int
11/01/2007	USD	325,235,118.14	325,235,118.14	4.590	-41,467.46
11/02/2007	USD	325,235,118.14	325,235,118.14	4.280	-38,666.84
11/03/2007	USD	325,235,118.14	325,235,118.14	4.280	-38,666.84
11/04/2007	USD	325,235,118.14	325,235,118.14	4.280	-38,666.84
11/05/2007	USD	325,235,118.14	325,235,118.14	4.290	-38,757.18
11/06/2007	USD	325,235,118.14	325,235,118.14	4.220	-38,124.78
11/07/2007	USD	330,477,356.89	330,477,356.89	4.390	-40,299.88
11/08/2007	USD	330,477,356.89	330,477,356.89	4.580	-42,044.06
11/09/2007	USD	330,477,356.89	330,477,356.89	4.490	-41,217.87
11/10/2007	USD	330,477,356.89	330,477,356.89	4.490	-41,217.87
11/11/2007	USD	330,477,356.89	330,477,356.89	4.490	-41,217.87
11/12/2007	USD	330,477,356.89	330,477,356.89	4.490	-41,217.87
11/13/2007	USD	330,477,356.89	330,477,356.89	4.610	-42,319.46
11/14/2007	USD	330,477,356.89	330,477,356.89	4.600	-42,227.66
11/15/2007	USD	330,477,356.89	330,477,356.89	4.540	-41,876.57
11/16/2007	USD	330,477,356.89	330,477,356.89	4.510	-41,401.47
11/17/2007	USD	330,477,356.89	330,477,356.89	4.510	-41,401.47
11/18/2007	USD	330,477,356.89	330,477,356.89	4.510	-41,401.47
11/19/2007	USD	330,477,356.89	330,477,356.89	4.510	-41,401.47
11/20/2007	USD	330,477,356.89	330,477,356.89	4.510	-41,401.47
11/21/2007	USD	330,477,356.89	330,477,356.89	4.500	-41,309.67
11/22/2007	USD	330,477,356.89	330,477,356.89	4.500	-41,309.67
11/23/2007	USD	330,477,356.89	330,477,356.89	4.560	-41,860.47
11/24/2007	USD	330,477,356.89	330,477,356.89	4.560	-41,860.47
11/25/2007	USD	330,477,356.89	330,477,356.89	4.580	-41,860.47
11/26/2007	USD	330,477,356.89	330,477,356.89	4.820	-42,411.26
11/27/2007	USD	330,477,356.89	330,477,356.89	4.390	-40,299.88
11/28/2007	USD	330,477,356.89	330,477,356.89	4.530	-41,585.07
11/29/2007	USD	330,477,356.89	330,477,356.89	4.660	-41,768.67
11/30/2007	USD	330,477,356.89	330,477,356.89	4.660	-42,778.46

Total Interest Due: 1,231,640.61

Lehman will pay to the following settlement instructions:

Intermediary	Institution	Beneficiary	Special
FW021001088	BBDABMHMXXX	010-155273-501	/BNF/COLLATERAL

LEHMAN BROTHERS

Interest Accrual On Cash Collateral

TO:	PULSAR RE, LTD.
	032406PULS
	TONY FOX
PHONE:	
FAX:	
EMAIL:	tony.fox@magnetar.com;william.messmore@lehman.com;
FROM:	LEHMAN RE LTD.
	STEVEN COLOMBO
PHONE:	212-526-9289
FAX:	646-758-3023
EMAIL:	steven.colombo@lehman.com
DUE DATE:	01/02/2008

From 12/01/2007 To 12/31/2007 [Inclusive]

Date	CCY	Principal	Interest Calc Amt	Rate	Accrued Int
12/01/2007	USD	330,477,356.89	330,477,356.89	4.660	-42,778.46
12/02/2007	USD	330,477,356.89	330,477,356.89	4.660	-42,778.46
12/03/2007	USD	330,477,356.89	330,477,356.89	4.520	-41,493.27
12/04/2007	USD	330,477,356.89	330,477,356.89	4.500	-41,308.67
12/05/2007	USD	330,477,356.89	330,477,356.89	4.310	-39,565.48
12/06/2007	USD	330,477,356.89	330,477,356.89	4.490	-41,217.87
12/07/2007	USD	330,477,356.89	330,477,356.89	4.410	-40,483.48
12/08/2007	USD	330,477,356.89	330,477,356.89	4.410	-40,483.48
12/09/2007	USD	330,477,356.89	330,477,356.89	4.410	-40,483.48
12/10/2007	USD	330,477,356.89	330,477,356.89	4.460	-40,942.47
12/11/2007	USD	330,477,356.89	330,477,356.89	4.290	-39,361.89
12/12/2007	USD	330,477,356.89	330,477,356.89	4.280	-39,290.09
12/13/2007	USD	330,477,356.89	330,477,356.89	4.300	-39,473.68
12/14/2007	USD	330,477,356.89	330,477,356.89	4.240	-38,922.89
12/15/2007	USD	330,477,356.89	330,477,356.89	4.240	-38,922.89
12/16/2007	USD	330,477,356.89	330,477,356.89	4.240	-38,922.89
12/17/2007	USD	330,623,308.60	330,623,308.60	4.310	-39,582.96
12/18/2007	USD	330,623,308.60	330,623,308.60	4.160	-38,205.36
12/19/2007	USD	330,623,308.60	330,623,308.60	3.980	-36,552.24
12/20/2007	USD	330,623,308.60	330,623,308.60	4.370	-40,134.00
12/21/2007	USD	330,623,308.60	330,623,308.60	4.280	-39,307.44
12/22/2007	USD	330,623,308.60	330,623,308.60	4.280	-39,307.44
12/23/2007	USD	330,623,308.60	330,623,308.60	4.280	-39,307.44
12/24/2007	USD	330,623,308.60	330,623,308.60	4.000	-36,735.92
12/25/2007	USD	330,623,308.60	330,623,308.60	4.000	-36,735.92
12/26/2007	USD	330,623,308.60	330,623,308.60	4.260	-39,123.76
12/27/2007	USD	330,623,308.60	330,623,308.60	4.150	-38,113.52
12/28/2007	USD	330,623,308.60	330,623,308.60	4.010	-36,827.76
12/29/2007	USD	330,623,308.60	330,623,308.60	4.010	-36,827.76
12/30/2007	USD	330,623,308.60	330,623,308.60	4.010	-36,827.76
12/31/2007	USD	330,623,308.60	330,623,308.60	3.060	-28,102.98

Total Interest Due: -28,102.98

Lehman will pay to the following settlement instructions:

Intermediary	Institution	Beneficiary	Special
FW021001088	BBDABMHMXXX	010-155273-501	/BNF/COLLATERAL

LEHMAN BROTHERS

Interest Accrual On Cash Collateral

TO:	PULSAR RE, LTD.
	032408PULS
	TONY FOX
PHONE:	
FAX:	
EMAIL:	tony.fox@magnetar.com;william.messmore@lehman.com;
FROM:	LEHMAN RE LTD.
	STEVEN COLOMBO
PHONE:	212-525-9288
FAX:	646-758-3023
EMAIL:	steven.colombo@lehman.com
DUE DATE:	02/01/2008

From 01/01/2008 To 01/31/2008 [Inclusive]

Date	CCY	Principal	Interest Calc Amt	Rate	Accrued Int
01/01/2008	USD	330,623,308.60	330,623,308.60	3.080	-28,102.98
01/02/2008	USD	330,623,308.60	330,623,308.60	4.110	-37,748.16
01/03/2008	USD	330,623,308.60	330,623,308.60	4.250	-39,031.92
01/04/2008	USD	330,623,308.60	330,623,308.60	4.180	-38,389.04
01/05/2008	USD	330,623,308.60	330,623,308.60	4.180	-38,389.04
01/06/2008	USD	330,623,308.60	330,623,308.60	4.180	-38,389.04
01/07/2008	USD	330,623,308.60	330,623,308.60	4.270	-39,215.60
01/08/2008	USD	330,623,308.60	330,623,308.60	4.270	-39,215.60
01/09/2008	USD	330,623,308.60	330,623,308.60	4.260	-39,123.76
01/10/2008	USD	330,623,308.60	330,623,308.60	4.260	-39,123.76
01/11/2008	USD	330,623,308.60	330,623,308.60	4.230	-38,848.24
01/12/2008	USD	330,623,308.60	330,623,308.60	4.230	-38,848.24
01/13/2008	USD	330,623,308.60	330,623,308.60	4.230	-38,848.24
01/14/2008	USD	330,623,308.60	330,623,308.60	4.240	-38,940.08
01/15/2008	USD	330,623,308.60	330,623,308.60	4.240	-38,940.08
01/16/2008	USD	330,623,308.60	330,623,308.60	4.220	-38,756.40
01/17/2008	USD	330,623,308.60	330,623,308.60	4.230	-38,848.24
01/18/2008	USD	330,623,308.60	330,623,308.60	4.170	-38,297.20
01/19/2008	USD	330,623,308.60	330,623,308.60	4.170	-38,297.20
01/20/2008	USD	330,623,308.60	330,623,308.60	4.170	-38,297.20
01/21/2008	USD	330,623,308.60	330,623,308.60	4.170	-38,297.20
01/22/2008	USD	330,623,308.60	330,623,308.60	3.880	-33,797.05
01/23/2008	USD	330,623,308.60	330,623,308.60	3.430	-31,501.05
01/24/2008	USD	330,623,308.60	330,623,308.60	3.470	-31,868.41
01/25/2008	USD	330,623,308.60	330,623,308.60	3.600	-33,062.33
01/26/2008	USD	330,623,308.60	330,623,308.60	3.600	-33,062.33
01/27/2008	USD	330,623,308.60	330,623,308.60	3.600	-33,062.33
01/28/2008	USD	330,623,308.60	330,623,308.60	3.500	-32,143.93
01/29/2008	USD	340,156,213.61	340,156,213.61	3.470	-32,787.28
01/30/2008	USD	340,240,323.61	340,240,323.61	3.260	-30,810.85
01/31/2008	USD	340,240,323.61	340,240,323.61	3.220	-30,432.61

Total Interest Due: 1,127,473.15

Lehman will pay to the following settlement instructions:

Intermediary	Institution	Beneficiary	Special
FW021001088	BBDABMHMXXX	010-155273-501	/BNF/COLLATERAL

LEHMAN BROTHERS

Interest Accrual On Cash Collateral

TO:	PULSAR RE LTD.
	032406PULS
	TONY FOX
PHONE:	
FAX:	
EMAIL:	tony.fox@magnetar.com;william.messmore@lehman.com;
FROM:	LEHMAN RE LTD.
	STEVEN COLOMBO
PHONE:	212-526-9289
FAX:	646-758-3023
EMAIL:	steven.colombo@lehman.com
DUE DATE:	03/03/2008

From 02/01/2008 To 02/29/2008 [inclusive]

Date	CCY	Principal	Interest Calc Amt	Rate	Accrued Int
02/01/2008	USD	340,240,323.61	340,240,323.61	3.120	-29,487.49
02/02/2008	USD	340,240,323.61	340,240,323.61	3.120	-29,487.49
02/03/2008	USD	340,240,323.61	340,240,323.61	3.120	-29,487.49
02/04/2008	USD	340,240,323.61	340,240,323.61	2.820	-26,652.16
02/05/2008	USD	340,240,323.61	340,240,323.61	2.710	-25,612.54
02/06/2008	USD	340,240,323.61	340,240,323.61	2.940	-27,786.29
02/07/2008	USD	340,240,323.61	340,240,323.61	3.030	-28,636.89
02/08/2008	USD	340,240,323.61	340,240,323.61	3.050	-28,825.92
02/09/2008	USD	340,240,323.61	340,240,323.61	3.050	-28,825.92
02/10/2008	USD	340,240,323.61	340,240,323.61	3.050	-28,825.92
02/11/2008	USD	340,240,323.61	340,240,323.61	2.880	-27,219.23
02/12/2008	USD	340,240,323.61	340,240,323.61	2.910	-27,502.76
02/13/2008	USD	340,240,323.61	340,240,323.61	3.020	-28,542.38
02/14/2008	USD	340,240,323.61	340,240,323.61	3.030	-28,636.89
02/15/2008	USD	340,240,323.61	340,240,323.61	2.970	-28,069.83
02/16/2008	USD	340,240,323.61	340,240,323.61	2.970	-28,069.83
02/17/2008	USD	340,240,323.61	340,240,323.61	2.970	-28,069.83
02/18/2008	USD	340,240,323.61	340,240,323.61	2.970	-28,069.83
02/19/2008	USD	340,240,323.61	340,240,323.61	2.940	-27,786.29
02/20/2008	USD	340,240,323.61	340,240,323.61	3.000	-28,353.36
02/21/2008	USD	340,240,323.61	340,240,323.61	3.010	-28,447.87
02/22/2008	USD	340,240,323.61	340,240,323.61	2.970	-28,069.83
02/23/2008	USD	340,240,323.61	340,240,323.61	2.970	-28,069.83
02/24/2008	USD	340,240,323.61	340,240,323.61	2.970	-28,069.83
02/25/2008	USD	340,240,323.61	340,240,323.61	3.000	-28,353.36
02/26/2008	USD	340,240,323.61	340,240,323.61	2.850	-26,935.69
02/27/2008	USD	340,240,323.61	340,240,323.61	2.930	-27,691.76
02/28/2008	USD	340,240,323.61	340,240,323.61	3.060	-28,920.43
02/29/2008	USD	340,240,323.61	340,240,323.61	3.010	-28,447.87

Total Interest Due: 816,954.83

Lehman will pay to the following settlement instructions:

Intermediary	Institution	Beneficiary	Special
FW021001088	BBDABMHMXXX	010-155273-501	/BNF/COLLATERAL

LEHMAN BROTHERS

Interest Accrual On Cash Collateral

TO:	PULSAR RE LTD
	032406PULS
	TONY FOX
PHONE:	
FAX:	
EMAIL:	tony.fox@magnetar.com;william.messmore@lehman.com;
FROM:	LEHMAN RE LTD
	STEVEN COLOMBO
PHONE:	212-528-9289
FAX:	846-758-3023
EMAIL:	steven.colombo@lehman.com
DUE DATE:	04/01/2008

From 03/01/2008 To 03/31/2008 [inclusive]

Date	CCY	Principal	Interest Calc Amt	Rate	Accrued Int
03/01/2008	USD	340,240,323.61	340,240,323.61	3.010	-28,447.87
03/02/2008	USD	340,240,323.61	340,240,323.61	3.010	-28,447.87
03/03/2008	USD	340,240,323.61	340,240,323.61	3.100	-29,298.47
03/04/2008	USD	340,240,323.61	340,240,323.61	2.900	-27,408.25
03/05/2008	USD	340,240,323.61	340,240,323.61	2.830	-27,891.78
03/06/2008	USD	344,743,091.21	344,743,091.21	2.990	-28,632.83
03/07/2008	USD	344,743,091.21	344,743,091.21	2.960	-28,345.54
03/08/2008	USD	344,743,091.21	344,743,091.21	2.960	-28,345.54
03/09/2008	USD	344,743,091.21	344,743,091.21	2.960	-28,345.54
03/10/2008	USD	344,743,091.21	344,743,091.21	2.990	-28,632.83
03/11/2008	USD	344,743,091.21	344,743,091.21	2.950	-28,249.78
03/12/2008	USD	344,743,091.21	344,743,091.21	2.970	-28,441.31
03/13/2008	USD	344,743,091.21	344,743,091.21	2.980	-28,537.07
03/14/2008	USD	344,743,091.21	344,743,091.21	2.990	-28,632.83
03/15/2008	USD	344,743,091.21	344,743,091.21	2.990	-28,632.83
03/16/2008	USD	344,743,091.21	344,743,091.21	2.990	-28,632.83
03/17/2008	USD	344,743,091.21	344,743,091.21	2.890	-28,769.97
03/18/2008	USD	344,743,091.21	344,743,091.21	2.160	-20,684.59
03/19/2008	USD	344,743,091.21	344,743,091.21	2.080	-19,918.49
03/20/2008	USD	344,743,091.21	344,743,091.21	2.220	-21,259.16
03/21/2008	USD	344,743,091.21	344,743,091.21	2.080	-19,918.49
03/22/2008	USD	344,743,091.21	344,743,091.21	2.080	-19,918.49
03/23/2008	USD	344,743,091.21	344,743,091.21	2.080	-19,918.49
03/24/2008	USD	344,743,091.21	344,743,091.21	2.080	-19,918.49
03/25/2008	USD	344,743,091.21	344,743,091.21	2.420	-23,174.40
03/26/2008	USD	344,743,091.21	344,743,091.21	2.300	-22,025.25
03/27/2008	USD	344,743,091.21	344,743,091.21	2.270	-21,737.97
03/28/2008	USD	344,743,091.21	344,743,091.21	2.090	-20,014.25
03/29/2008	USD	344,743,091.21	344,743,091.21	2.080	-20,014.25
03/30/2008	USD	344,743,091.21	344,743,091.21	2.090	-20,014.25
03/31/2008	USD	344,743,091.21	344,743,091.21	2.510	-24,036.25

Total Interest Due: \$24,036.25			
Lehman will pay to the following settlement instructions:			
Intermediary	Institution	Beneficiary	Special
FW021001088	BBDABMHMXXX	010-155273-501	/BNF/COLLATERAL

LEHMAN BROTHERS

Interest Accrual On Cash Collateral

TO:	PULSAR RE LTD
	032406PULS
	TONY FOX
PHONE:	
FAX:	
EMAIL:	tony.fox@magnetar.com;william.messmore@lehman.com
FROM:	LEHMAN RE LTD
	STEVEN COLOMBO
PHONE:	212-526-9289
FAX:	
EMAIL:	steven.colombo@lehman.com
DUE DATE:	05/06/2008

From 03/01/2008 To 04/30/2008 [inclusive]

Date	CCY	Principle	Interest Calc Amt	Rate	Accrual
03/01/2008	USD	340,240,323.61	340,240,323.61	3.010	-28,447.87
03/02/2008	USD	340,240,323.61	340,240,323.61	3.010	-28,447.87
03/03/2008	USD	340,240,323.61	340,240,323.61	3.100	-29,298.47
03/04/2008	USD	340,240,323.61	340,240,323.61	2.900	-27,408.25
03/05/2008	USD	340,240,323.61	340,240,323.61	2.990	-27,691.78
03/06/2008	USD	344,743,091.21	344,743,091.21	2.990	-28,632.83
03/07/2008	USD	344,743,091.21	344,743,091.21	2.960	-28,345.54
03/08/2008	USD	344,743,091.21	344,743,091.21	2.960	-28,345.54
03/09/2008	USD	344,743,091.21	344,743,091.21	2.960	-28,345.54
03/10/2008	USD	344,743,091.21	344,743,091.21	2.990	-28,632.83
03/11/2008	USD	344,743,091.21	344,743,091.21	2.950	-28,249.78
03/12/2008	USD	344,743,091.21	344,743,091.21	2.970	-28,441.31
03/13/2008	USD	344,743,091.21	344,743,091.21	2.980	-28,537.07
03/14/2008	USD	344,743,091.21	344,743,091.21	2.990	-28,632.83
03/15/2008	USD	344,743,091.21	344,743,091.21	2.990	-28,632.83
03/16/2008	USD	344,743,091.21	344,743,091.21	2.990	-28,632.83
03/17/2008	USD	344,743,091.21	344,743,091.21	2.690	-25,759.87
03/18/2008	USD	344,743,091.21	344,743,091.21	2.160	-20,684.59
03/19/2008	USD	344,743,091.21	344,743,091.21	2.080	-19,918.49
03/20/2008	USD	344,743,091.21	344,743,091.21	2.220	-21,259.16
03/21/2008	USD	344,743,091.21	344,743,091.21	2.080	-19,918.49
03/22/2008	USD	344,743,091.21	344,743,091.21	2.080	-19,918.49
03/23/2008	USD	344,743,091.21	344,743,091.21	2.080	-19,918.49
03/24/2008	USD	344,743,091.21	344,743,091.21	2.080	-19,918.49
03/25/2008	USD	344,743,091.21	344,743,091.21	2.420	-23,174.40
03/26/2008	USD	344,743,091.21	344,743,091.21	2.300	-22,025.25
03/27/2008	USD	344,743,091.21	344,743,091.21	2.270	-21,737.87
03/28/2008	USD	344,743,091.21	344,743,091.21	2.090	-20,014.25
03/29/2008	USD	344,743,091.21	344,743,091.21	2.090	-20,014.25
03/30/2008	USD	344,743,091.21	344,743,091.21	2.090	-20,014.25
03/31/2008	USD	344,743,091.21	344,743,091.21	2.510	-24,036.25
04/01/2008	USD	344,743,091.21	344,743,091.21	2.380	-22,791.35
04/02/2008	USD	344,743,091.21	344,743,091.21	2.180	-20,876.11
04/03/2008	USD	344,743,091.21	344,743,091.21	2.190	-20,971.87
04/04/2008	USD	344,743,091.21	344,743,091.21	2.260	-21,542.21
04/05/2008	USD	344,743,091.21	344,743,091.21	2.260	-21,642.21
04/06/2008	USD	344,743,091.21	344,743,091.21	2.260	-21,642.21
04/07/2008	USD	344,743,091.21	344,743,091.21	2.240	-21,450.68
04/08/2008	USD	344,743,091.21	344,743,091.21	2.230	-21,354.92
04/09/2008	USD	344,743,091.21	344,743,091.21	2.200	-21,067.63
04/10/2008	USD	344,743,091.21	344,743,091.21	2.300	-22,025.25
04/11/2008	USD	344,743,091.21	344,743,091.21	2.370	-22,695.59
04/12/2008	USD	344,743,091.21	344,743,091.21	2.370	-22,695.59
04/13/2008	USD	344,743,091.21	344,743,091.21	2.370	-22,695.59

Date	CCY	Principal	Interest	Calc Amt	Rate	Accrual
04/14/2008	USD	344,743,091.21	344,743,091.21	2.320		-22,216.78
04/15/2008	USD	344,743,091.21	344,743,091.21	2.320		-22,216.78
04/16/2008	USD	344,743,091.21	344,743,091.21	2.350		-22,504.06
04/17/2008	USD	344,743,091.21	344,743,091.21	2.370		-22,695.59
04/18/2008	USD	344,743,091.21	344,743,091.21	2.320		-22,216.78
04/19/2008	USD	344,743,091.21	344,743,091.21	2.320		-22,216.78
04/20/2008	USD	344,743,091.21	344,743,091.21	2.320		-22,216.78
04/21/2008	USD	344,743,091.21	344,743,091.21	2.280		-21,833.73
04/22/2008	USD	344,743,091.21	344,743,091.21	1.990		-19,056.63
04/23/2008	USD	344,743,091.21	344,743,091.21	2.180		-20,876.11
04/24/2008	USD	344,743,091.21	344,743,091.21	2.260		-21,542.21
04/25/2008	USD	344,743,091.21	344,743,091.21	2.280		-21,833.73
04/26/2008	USD	344,743,091.21	344,743,091.21	2.280		-21,833.73
04/27/2008	USD	344,743,091.21	344,743,091.21	2.280		-21,833.73
04/28/2008	USD	344,743,091.21	344,743,091.21	2.290		-21,929.49
04/29/2008	USD	344,743,091.21	344,743,091.21	2.210		-21,163.40
04/30/2008	USD	344,743,091.21	344,743,091.21	2.370		-22,695.59

Total Interest Due 4/30/2008			
Interest will be paid according to the following instructions			
Intermediary	Institution	Beneficiary	Specs

LEHMAN BROTHERS

Interest Accrual On Cash Collateral

TO:	PULSAR RE LTD
	032406PULS
	TONY FOX
PHONE:	
FAX:	
EMAIL:	
FROM:	LEHMAN RE LTD
	JOSEPH MCGLAWN
PHONE:	212-526-9289
FAX:	
EMAIL:	joseph.mcglawn@lehman.com
DUE DATE:	06/04/2008

From 05/01/2008 To 05/31/2008 [inclusive]

Date	CCY	Principal	Interest Calc Amt	Rate	Accrual Amt
05/01/2008	USD	344,743,091.21	344,743,091.21	2.160	-20,684.59
05/02/2008	USD	344,743,091.21	344,743,091.21	1.880	-18,003.25
05/03/2008	USD	344,743,091.21	344,743,091.21	1.880	-18,003.25
05/04/2008	USD	344,743,091.21	344,743,091.21	1.880	-18,003.25
05/05/2008	USD	344,743,091.21	344,743,091.21	1.880	-17,715.96
05/06/2008	USD	344,743,091.21	344,743,091.21	1.910	-18,290.54
05/07/2008	USD	344,743,091.21	344,743,091.21	2.010	-18,248.18
05/08/2008	USD	344,743,091.21	344,743,091.21	1.990	-18,058.63
05/09/2008	USD	344,743,091.21	344,743,091.21	1.970	-18,865.11
05/10/2008	USD	344,743,091.21	344,743,091.21	1.970	-18,865.11
05/11/2008	USD	344,743,091.21	344,743,091.21	1.970	-18,865.11
05/12/2008	USD	344,743,091.21	344,743,091.21	1.880	-18,003.25
05/13/2008	USD	344,743,091.21	344,743,091.21	1.930	-18,482.08
05/14/2008	USD	344,743,091.21	344,743,091.21	2.030	-19,439.68
05/15/2008	USD	344,743,091.21	344,743,091.21	2.030	-19,439.68
05/16/2008	USD	400,336,018.23	400,336,018.23	1.910	-21,240.05
05/17/2008	USD	400,336,018.23	400,336,018.23	1.910	-21,240.05
05/18/2008	USD	400,336,018.23	400,336,018.23	1.910	-21,240.05
05/19/2008	USD	400,336,018.23	400,336,018.23	1.950	-21,684.37
05/20/2008	USD	400,336,018.23	400,336,018.23	1.990	-22,129.69
05/21/2008	USD	400,336,018.23	400,336,018.23	2.030	-22,574.50
05/22/2008	USD	400,336,018.23	400,336,018.23	2.050	-22,796.91
05/23/2008	USD	400,336,018.23	400,336,018.23	1.990	-22,129.69
05/24/2008	USD	400,336,018.23	400,336,018.23	1.990	-22,129.69
05/25/2008	USD	400,336,018.23	400,336,018.23	1.990	-22,129.69
05/26/2008	USD	400,336,018.23	400,336,018.23	1.990	-22,129.69
05/27/2008	USD	400,336,018.23	400,336,018.23	2.230	-24,798.58
05/28/2008	USD	400,336,018.23	400,336,018.23	2.080	-23,130.53
05/29/2008	USD	400,336,018.23	400,336,018.23	2.010	-22,352.09
05/30/2008	USD	400,336,018.23	400,336,018.23	1.980	-22,018.48
05/31/2008	USD	400,336,018.23	400,336,018.23	1.980	-22,018.48

Total Interest Due: 336,705.64			
Lehman will pay to the following settlement instructions:			
Intermediary	Institution	Beneficiary	Special
FW021001088	BBDABMHMXXX	010-155273-501	/BNF/COLLATERAL

LEHMAN BROTHERS

Interest Accrual On Cash Collateral

TO:	PULSAR RE LTD.
	032406PULS
	TONY FOX
PHONE:	
FAX:	
EMAIL:	
FROM:	LEHMAN RE LTD.
	STEVEN COLOMBO
PHONE:	212-526-9289
FAX:	
EMAIL:	steven.colombo@lehman.com
DUE DATE:	07/08/2008

From 06/01/2008 To 06/30/2008 [inclusive]

Date	CCY	Principal	Interest Calc Amt	Rate	Accrued Int
06/01/2008	USD	400,336,018.23	400,336,018.23	1.980	-22,018.48
06/02/2008	USD	400,336,018.23	400,336,018.23	2.060	-22,908.12
06/03/2008	USD	400,336,018.23	400,336,018.23	1.950	-21,884.87
06/04/2008	USD	400,336,018.23	400,336,018.23	1.980	-22,018.48
06/05/2008	USD	400,336,018.23	400,336,018.23	1.980	-22,018.48
06/06/2008	USD	400,336,018.23	400,336,018.23	2.010	-22,352.09
06/07/2008	USD	400,336,018.23	400,336,018.23	2.010	-22,352.09
06/08/2008	USD	400,336,018.23	400,336,018.23	2.010	-22,352.09
06/09/2008	USD	400,336,018.23	400,336,018.23	2.020	-22,483.30
06/10/2008	USD	400,336,018.23	400,336,018.23	1.960	-21,796.07
06/11/2008	USD	400,336,018.23	400,336,018.23	1.960	-21,884.87
06/12/2008	USD	400,336,018.23	400,336,018.23	2.010	-22,352.09
06/13/2008	USD	400,336,018.23	400,336,018.23	2.020	-22,483.30
06/14/2008	USD	400,336,018.23	400,336,018.23	2.020	-22,483.30
06/15/2008	USD	400,336,018.23	400,336,018.23	2.020	-22,483.30
06/16/2008	USD	400,336,018.23	400,336,018.23	2.080	-22,908.12
06/17/2008	USD	400,336,018.23	400,336,018.23	1.870	-20,785.23
06/18/2008	USD	400,336,018.23	400,336,018.23	1.840	-20,461.62
06/19/2008	USD	400,336,018.23	400,336,018.23	1.940	-21,573.66
06/20/2008	USD	400,336,018.23	400,336,018.23	1.990	-22,129.69
06/21/2008	USD	400,336,018.23	400,336,018.23	1.990	-22,129.69
06/22/2008	USD	400,336,018.23	400,336,018.23	1.990	-22,129.69
06/23/2008	USD	448,746,153.06	448,746,153.06	1.980	-24,581.04
06/24/2008	USD	448,746,153.06	448,746,153.06	1.930	-24,057.78
06/25/2008	USD	448,746,153.06	448,746,153.06	1.970	-24,558.39
06/26/2008	USD	448,746,153.06	448,746,153.06	2.050	-25,553.60
06/27/2008	USD	448,746,153.06	448,746,153.06	1.990	-24,805.69
06/28/2008	USD	448,746,153.06	448,746,153.06	1.990	-24,805.69
06/29/2008	USD	448,746,153.06	448,746,153.06	1.990	-24,805.69
06/30/2008	USD	448,746,153.06	448,746,153.06	2.470	-30,788.97

Total Interest Due: 689,573.48			
Lehman will pay to the following settlement instructions:			
Intermediary	Institution	Beneficiary	Special
FW021001088	BBDABMHMXXX	010-155273-501	/BNF/COLLATERAL

LEHMAN BROTHERS

Interest Accrual On Cash Collateral

TO:	PULSAR RE LTD
	032406PULS
	TONY FOX
PHONE:	
FAX:	
EMAIL:	
FROM:	LEHMAN RE LTD
	STEVEN COLOMBO
PHONE:	212-526-9289
FAX:	646-756-3023
EMAIL:	steven.colombo@lehman.com
DUE DATE:	08/01/2008

From 07/01/2008 To 07/31/2008 [inclusive]

Date	Ccy	Principal	Interest Calc Amt	Rate	Days
07/01/2008	USD	448,746,153.06	448,746,153.06	2.110	26,301.51
07/02/2008	USD	448,746,153.06	448,746,153.06	1.950	-24,307.08
07/03/2008	USD	448,746,153.06	448,746,153.06	1.920	-23,933.13
07/04/2008	USD	448,746,153.06	448,746,153.06	1.920	-23,933.13
07/05/2008	USD	448,746,153.06	448,746,153.06	1.920	-23,933.13
07/06/2008	USD	448,746,153.06	448,746,153.06	1.920	-23,933.13
07/07/2008	USD	448,746,153.06	448,746,153.06	1.990	-24,805.69
07/08/2008	USD	448,746,153.06	448,746,153.06	1.970	-24,556.39
07/09/2008	USD	448,746,153.06	448,746,153.06	1.990	-24,805.69
07/10/2008	USD	448,746,153.06	448,746,153.06	2.010	-25,054.99
07/11/2008	USD	448,746,153.06	448,746,153.06	1.970	-24,556.39
07/12/2008	USD	448,746,153.06	448,746,153.06	1.970	-24,556.39
07/13/2008	USD	448,746,153.06	448,746,153.06	1.970	-24,556.39
07/14/2008	USD	448,746,153.06	448,746,153.06	2.060	-25,678.25
07/15/2008	USD	448,746,153.06	448,746,153.06	2.160	-26,924.77
07/16/2008	USD	448,746,153.06	448,746,153.06	1.950	-24,307.08
07/17/2008	USD	448,746,153.06	448,746,153.06	2.030	-25,364.30
07/18/2008	USD	448,746,153.06	448,746,153.06	1.960	-24,431.73
07/19/2008	USD	448,746,153.06	448,746,153.06	1.980	-24,431.73
07/20/2008	USD	448,746,153.06	448,746,153.06	1.960	-24,431.73
07/21/2008	USD	448,746,153.06	448,746,153.06	1.980	-24,431.73
07/22/2008	USD	448,746,153.06	448,746,153.06	1.970	-24,556.39
07/23/2008	USD	448,746,153.06	448,746,153.06	2.040	-25,428.95
07/24/2008	USD	448,746,153.06	448,746,153.06	2.060	-25,678.25
07/25/2008	USD	448,746,153.06	448,746,153.06	2.130	-26,550.81
07/26/2008	USD	448,746,153.06	448,746,153.06	2.130	-26,550.81
07/27/2008	USD	448,746,153.06	448,746,153.06	2.130	-26,550.81
07/28/2008	USD	448,746,153.06	448,746,153.06	2.000	-24,930.34
07/29/2008	USD	448,746,153.06	448,746,153.06	2.050	-25,553.80
07/30/2008	USD	448,746,153.06	448,746,153.06	2.030	-25,304.30
07/31/2008	USD	448,746,153.06	448,746,153.06	2.090	-26,052.21

Total Interest Due: 17,0580.14			
Lender will pay C. Ref. to pay C. and related instructions			
Intermediary	Institution	Beneficiary	Spec
FW021001088	BBDABMHMXXX	010-155273-501	/BNF/COLLATERAL

LEHMAN BROTHERS

Interest Accrual On Cash Collateral

TO:	PULSAR RE LTD
	032406PULS
	TONY FOX
PHONE:	
FAX:	
EMAIL:	
FROM:	LEHMAN RE LTD
	JOSEPH MCGLAWN
PHONE:	212-526-8289
FAX:	
EMAIL:	joseph.mcglawn@lehman.com
DUE DATE:	09/01/2008

From 08/01/2008 To 08/31/2008 [inclusive]

Date	CCY	Principal	Interest Calc Amt	Rate	Accrued Int
08/01/2008	USD	448,746,153.06	448,746,153.06	2.040	-25,428.95
08/02/2008	USD	448,746,153.06	448,746,153.06	2.040	-25,428.95
08/03/2008	USD	448,746,153.06	448,746,153.06	2.040	-25,428.95
08/04/2008	USD	448,746,153.06	448,746,153.06	1.970	-24,556.39
08/05/2008	USD	448,746,153.06	448,746,153.06	1.970	-24,556.39
08/06/2008	USD	448,746,153.06	448,746,153.06	2.010	-25,054.99
08/07/2008	USD	448,746,153.06	448,746,153.06	1.980	-24,431.73
08/08/2008	USD	448,746,153.06	448,746,153.06	2.010	-25,054.99
08/09/2008	USD	448,746,153.06	448,746,153.06	2.010	-25,054.99
08/10/2008	USD	448,746,153.06	448,746,153.06	2.010	-25,054.99
08/11/2008	USD	448,746,153.06	448,746,153.06	1.990	-24,805.69
08/12/2008	USD	448,746,153.06	448,746,153.06	1.950	-24,307.08
08/13/2008	USD	448,746,153.06	448,746,153.06	1.980	-24,881.04
08/14/2008	USD	448,746,153.06	448,746,153.06	2.090	-26,052.21
08/15/2008	USD	448,746,153.06	448,746,153.06	2.080	-25,927.56
08/16/2008	USD	448,746,153.06	448,746,153.06	2.080	-25,927.56
08/17/2008	USD	448,746,153.06	448,746,153.06	2.080	-25,927.56
08/18/2008	USD	448,746,153.06	448,746,153.06	1.910	-23,808.48
08/19/2008	USD	448,746,153.06	448,746,153.06	1.940	-24,182.43
08/20/2008	USD	448,746,153.06	448,746,153.06	1.980	-24,681.04
08/21/2008	USD	448,746,153.06	448,746,153.06	2.010	-25,054.99
08/22/2008	USD	448,746,153.06	448,746,153.06	2.020	-25,179.65
08/23/2008	USD	448,746,153.06	448,746,153.06	2.020	-25,179.65
08/24/2008	USD	448,746,153.06	448,746,153.06	2.020	-25,179.65
08/25/2008	USD	448,746,153.06	448,746,153.06	2.010	-25,054.99
08/26/2008	USD	448,746,153.06	448,746,153.06	1.880	-23,434.52
08/27/2008	USD	448,746,153.06	448,746,153.06	1.980	-24,681.04
08/28/2008	USD	448,746,153.06	448,746,153.06	1.990	-24,805.69
08/29/2008	USD	448,746,153.06	448,746,153.06	1.940	-24,182.43
08/30/2008	USD	448,746,153.06	448,746,153.06	1.940	-24,182.43
08/31/2008	USD	448,746,153.06	448,746,153.06	1.940	-24,182.43

Total Interest Due: 771,469.44			
Lehman will pay to the following settlement instructions:			
Intermediary:	Institution:	Banking:	Spec:
FW021001088	BBDABMHMXXX	010-155273-501	/BNF/COLLATERAL